

Changes to legislation: There are outstanding changes not yet made to Regulation (EU) No 1333/2014 of the European Central Bank. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

[^{F1}ANNEX I

Reporting scheme for money market statistics relating to secured transactions

Textual Amendments

- F1** Substituted by Regulation (EU) 2019/113 of the European Central Bank of 7 December 2018 amending Regulation (EU) No 1333/2014 concerning statistics on the money markets (ECB/2018/33).

PART 1

TYPE OF INSTRUMENTS

Reporting agents report to the European Central Bank (ECB) or the relevant national central bank (NCB) all repurchase agreements and transactions entered into thereunder, including tri-party repo transactions, which are denominated in euro with a maturity of up to and including one year (defined as transactions with a maturity date of not more than 397 days after the settlement date) between the reporting agent and financial corporations (except central banks where the transaction is not for investment purposes), general government, or non-financial corporations classified as ‘wholesale’ according to the Basel III LCR Framework. Intra-group transactions shall be excluded.

PART 2

TYPE OF DATA

1. Type of transaction-based data⁽¹⁾ to be reported for each transaction:

Field	Description of data	Alternative reporting option (if any) and other qualifications
Reported transaction status	This attribute specifies whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation or a correction of a previously reported transaction.	
Novation status	This attribute specifies whether the transaction is a novation.	
Unique transaction identifier	The unique code that allows a transaction in the respective market segment to be identified.	Reporting of this field is required if available.
Proprietary transaction identification	The unique internal transaction identifier used by	

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	the reporting agent for each transaction. The proprietary transaction identification is unique for any transaction reported per money market segment and reporting agent.	
Related proprietary transaction identification	The unique internal transaction identifier used by the reporting agent for the initial trade that has been subsequently novated.	Reporting of this field is mandatory where applicable.
Counterparty proprietary transaction identification	The proprietary transaction identification assigned by the counterparty of the reporting agent to the same transaction.	Reporting of this field is required if available.
Counterparty identification	An identification code used to recognise the counterparty of the reporting agent for the reported transaction.	The Legal Entity Identifier (LEI) code must be used in all circumstances where the counterparty has been assigned such an identifier. The counterparty sector and counterparty location must be reported if an LEI code is not assigned.
Counterparty sector	The counterparty institutional sector.	Mandatory if the counterparty identification is not provided.
Counterparty location	The International Organisation for Standardisation (ISO) country code of the country in which the counterparty is incorporated.	Mandatory if the counterparty identification is not provided.
Tri-party agent identification	The counterparty identifier of the tri-party agent.	Reporting of this field is required for tri-party transactions. The LEI code must be used in all circumstances where the agent has been assigned such an identifier.
Reporting date	The start and end date and time of the period to which the transaction data in the file refers.	
Electronic time stamp	The time at which a transaction is concluded or booked.	

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Trade date	The date on which the parties enter into the financial transaction.	
Settlement date	The date on which the cash is initially exchanged for the asset as contractually agreed.	In the case of a rollover of open basis repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.
Maturity date	The repurchase date, i.e. the date on which the cash is due to be returned or received in exchange for the asset pledged or received as collateral.	
Transaction type	This attribute specifies whether the transaction is carried out for borrowing or lending cash.	
Transaction nominal amount	The amount in euro initially borrowed or lent.	
Rate type	To identify whether the instrument has a fixed or floating rate.	
Deal rate	The interest rate expressed in accordance with the ACT/360 money market convention at which the repurchase agreement was concluded and at which the cash lent is to be remunerated.	Reporting of this field is required for fixed rate instruments only.
Reference rate index	The International Securities Identification Number (ISIN) of the underlying reference rate on the basis of which the periodic interest payments are calculated.	Reporting of this field is required for floating rate instruments only.
Basis point spread	The number of basis points added to (if positive) or deducted from (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.	Reporting of this field is required for floating rate instruments only.
Collateral ISIN	The ISIN of the collateralised asset.	Reporting of this field is optional for tri-party

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		repurchase agreements not conducted against a basket of securities for which a generic ISIN exists, or collateral types for which no ISIN is available. Whenever the ISIN of the collateralised asset is not provided, collateral type, collateral issuer sector and collateral pool need to be provided.
Collateral pool	To indicate whether the asset pledged as collateral is a collateral pool.	
Collateral type	To identify the asset class pledged as collateral.	Mandatory if the collateral ISIN is not provided.
Collateral issuer sector	The institutional sector of the issuer of the collateral.	Mandatory if the collateral ISIN is not provided.
Special collateral indicator	To identify all repurchase agreements conducted against general collateral and those conducted against special collateral.	To be provided only if it is feasible for the reporting agent.
Collateral nominal amount	The nominal amount, in euro, of the assets pledged as collateral.	Optional for tri-party repos and any transaction in which the assets pledged are not identified via an ISIN.
Collateral haircut	A risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage (haircut).	Reporting of this field is required for single collateral transactions, otherwise it is optional.

2. Materiality threshold:

Transactions undertaken with non-financial corporations should only be reported when undertaken with non-financial corporations classified as ‘wholesale’ on the basis of the Basel III LCR Framework⁽²⁾.]

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- (1) [^{F1}The electronic reporting standards and the technical specifications for the data are laid down separately. They are available on the ECB's website at: www.ecb.europa.eu.]
- (2) [^{F1}See 'Basel III: The liquidity coverage ratio and liquidity risk monitoring tools', Basel Committee on Banking Supervision, January 2013, pp. 23 to 27, available on the Bank for International Settlements' website at: www.bis.org.]

Textual Amendments

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Changes and effects yet to be applied to :

- [Regulation revoked by S.I. 2021/1300 Sch. 1 para. 78](#)